

MAT 531: Topology & Geometry, II Spring 2011

Solutions to Problem Set 10

Problem 1: Chapter 6, #6 (5pts)

Derive explicit formulas for d , $*$, δ , and Δ in Euclidean space.

Let x_1, \dots, x_n denote the standard coordinate functions on \mathbb{R}^n . It is sufficient to describe the action of these linear operators on forms

$$\alpha = f dy_1 \wedge \dots \wedge dy_p,$$

where $f \in C^\infty(\mathbb{R}^n)$ and y_1, \dots, y_n is a permutation of the coordinates x_1, \dots, x_n so that

$$dy_1 \wedge \dots \wedge dy_n = dx_1 \wedge \dots \wedge dx_n.$$

By Section 2.20 and Exercise 13 in Chapter 2,

$$\begin{aligned} d\alpha &= df \wedge dy_1 \wedge \dots \wedge dy_p = \sum_{j=p+1}^{j=n} \frac{\partial f}{\partial y_j} dy_j \wedge dy_1 \wedge \dots \wedge dy_p = (-1)^p \sum_{j=p+1}^{j=n} \frac{\partial f}{\partial y_j} dy_1 \wedge \dots \wedge dy_p \wedge dy_j; \\ * \alpha &= f dy_{p+1} \wedge \dots \wedge dy_n. \end{aligned}$$

Thus, by Section 6.1,

$$\begin{aligned} \delta \alpha &= (-1)^{n(p+1)+1} * d * \alpha = (-1)^{n(p+1)+1} * d(f dy_{p+1} \wedge \dots \wedge dy_n) \\ &= (-1)^{n(p+1)+1} * \sum_{i=1}^{i=p} \frac{\partial f}{\partial y_i} dy_i \wedge dy_{p+1} \wedge \dots \wedge dy_n \\ &= (-1)^{n(p+1)+1} \sum_{i=1}^{i=p} (-1)^{(n-p)(p-1)+(i-1)} \frac{\partial f}{\partial y_i} dy_1 \wedge \dots \wedge \widehat{dy}_i \wedge \dots \wedge dy_p \\ &= \sum_{i=1}^{i=p} (-1)^i \frac{\partial f}{\partial y_i} dy_1 \wedge \dots \wedge \widehat{dy}_i \wedge \dots \wedge dy_p. \end{aligned}$$

From this, we find that

$$\begin{aligned} \Delta \alpha &= d\delta \alpha + \delta d\alpha = d \sum_{i=1}^{i=p} (-1)^i \frac{\partial f}{\partial y_i} dy_1 \wedge \dots \wedge \widehat{dy}_i \wedge \dots \wedge dy_p + (-1)^p \delta \sum_{j=p+1}^{j=n} \frac{\partial f}{\partial y_j} dy_1 \wedge \dots \wedge dy_p \wedge dy_j \\ &= \sum_{i=1}^{i=p} (-1)^i \left((-1)^{i-1} \frac{\partial^2 f}{\partial y_i^2} dy_1 \wedge \dots \wedge dy_p + (-1)^{p-1} \sum_{j=p+1}^{j=n} \frac{\partial^2 f}{\partial y_i \partial y_j} dy_1 \wedge \dots \wedge \widehat{dy}_i \wedge \dots \wedge dy_p \wedge dy_j \right) \\ &\quad + (-1)^p \sum_{j=p+1}^{j=n} \left((-1)^{p+1} \frac{\partial^2 f}{\partial y_j^2} dy_1 \wedge \dots \wedge dy_p + \sum_{i=1}^{i=p} (-1)^i \frac{\partial^2 f}{\partial y_i \partial y_j} dy_1 \wedge \dots \wedge \widehat{dy}_i \wedge \dots \wedge dy_p \wedge dy_j \right) \\ &= - \sum_{i=1}^{i=n} \frac{\partial^2 f}{\partial y_i^2} dy_1 \wedge \dots \wedge dy_p. \end{aligned}$$

Problem 2 (5pts)

Suppose M is a compact Riemannian manifold. If M is not orientable, the Hodge $*$ -operator is defined only up to sign. However, as the definition of δ in Section 6.1 involves two $*$'s, the linear operator δ is well-defined. Show that δ is the adjoint of d whether or not M is oriented.

The oriented case is dealt with in Proposition 6.2. Thus, it is sufficient to assume that M is connected and non-orientable. Let $\pi: \tilde{M} \rightarrow M$ be the orientable double cover of M ; see solution to Problem 5 on the 06 midterm. The Riemannian metric on M (or inner-product in $TM \rightarrow M$) induces via the projection map $d\pi$ a Riemannian metric on \tilde{M} so that

$$(d\pi_x)^*: \Lambda^p T_{\pi(x)}^* M \rightarrow \Lambda^p T_x^* \tilde{M}$$

is an isometry for all p and $x \in \tilde{M}$. In particular,

$$\langle \alpha, \beta \rangle = \langle \pi^* \alpha, \pi^* \beta \rangle \quad \forall \alpha, \beta \in \Lambda^p T_m^* M \quad \implies \quad \langle \alpha, \beta \rangle = \frac{1}{2} \langle \pi^* \alpha, \pi^* \beta \rangle \quad \forall \alpha, \beta \in E^p(M),$$

since π is a double cover. Choose an orientation on \tilde{M} so that $*$ is defined on \tilde{M} . Given $x \in \tilde{M}$, we can compute

$$(\delta\alpha)_{\pi(x)} \equiv (-1)^{n(p+1)+1} (*d*\alpha)_{\pi(x)}$$

by using the orientation on a small neighborhood of $\pi(x)$ induced from the orientation on a small neighborhood of x via $d\pi$. Then, π^* commutes with $*$ near x and thus with δ everywhere. Therefore, by the above and Proposition 6.2

$$\begin{aligned} \langle d\alpha, \beta \rangle &= \frac{1}{2} \langle \pi^* d\alpha, \pi^* \beta \rangle = \frac{1}{2} \langle d\pi^* \alpha, \pi^* \beta \rangle \\ &= \frac{1}{2} \langle \pi^* \alpha, \delta \pi^* \beta \rangle = \frac{1}{2} \langle \pi^* \alpha, \pi^* \delta \beta \rangle = \langle \pi^* \alpha, \delta \beta \rangle \end{aligned}$$

for all $\alpha \in E^{p-1}(M)$ and $\beta \in E^p(M)$. Thus, $\delta = d^*$ on M .

Problem 3 (5pts)

Suppose M is a compact connected non-orientable n -manifold. Show that $H_{\text{de R}}^n(M) = 0$.

Remark: In fact, if M is a non-compact connected n -manifold, orientable or not, $H_{\text{de R}}^n(M) = 0$.

Let $\pi: \tilde{M} \rightarrow M$ be the orientable double cover of M and let G be the group of covering transformations of π . This group consists of two elements; let g be the non-trivial element. By Problem 5a on PS7,

$$H_{\text{de R}}^n(M) = H_{\text{de R}}^n(\tilde{M})^G = \{[\omega] \in H_{\text{de R}}^n(\tilde{M}) : [g^* \omega] = [\omega]\}.$$

On the other hand, since \tilde{M} is compact, connected, and orientable, $H_{\text{de R}}^n(\tilde{M}) \approx \mathbb{R}$ by Corollary 6.13. Thus, it is sufficient to find a single element $[\omega] \in H_{\text{de R}}^n(\tilde{M})$ such that $[g^* \omega] \neq [\omega]$.

Let $\omega \in E^n(M)$ be a nowhere-zero top form on \tilde{M} . Since M is not orientable, $g^* \omega$ belongs to the opposite orientation for \tilde{M} ; see solutions to Problem 6 on PS6. In other words, $g^* \omega = f \cdot \omega$ for some smooth function $f: \tilde{M} \rightarrow \mathbb{R}^-$. Thus,

$$\int_{\tilde{M}} g^* \omega = \int_{\tilde{M}} f \cdot \omega \neq \int_{\tilde{M}} \omega \quad \implies \quad [g^* \omega] \neq [\omega] \in H_{\text{de R}}^n(\tilde{M});$$

the two integrals above are not equal because they have opposite signs.

Problem 4: Chapter 6, #16 (30pts)

Suppose M is a compact Riemannian manifold and $\Delta : E^p(M) \rightarrow E^p(M)$ is the corresponding Laplacian. Show that

- (a) all eigenvalues of Δ are non-negative;
- (d) eigenfunctions corresponding to distinct eigenvalues are orthogonal;
- (b) eigenspaces of Δ are finite-dimensional;
- (c) the set of eigenvalues of Δ has no limit point;
- (e) Δ has a positive eigenvalue;
- (f) Δ has infinitely many positive eigenvalues;
- (g) the linear span of eigenfunctions of Δ is L^2 -dense in $E^p(M)$;
- (h) the linear span of eigenfunctions of Δ is L^∞ -dense in $E^p(M)$.

(a) Suppose $\alpha \in E^p(M)$ is an eigenfunction of Δ with eigenvalue $\lambda \in \mathbb{R}$, i.e. $\alpha \neq 0$ and $\Delta\alpha = \lambda\alpha$. Since $\Delta = d^*d + dd^*$,

$$\begin{aligned} \lambda|\alpha|^2 &= \lambda\langle\alpha, \alpha\rangle = \langle\lambda\alpha, \alpha\rangle = \langle\Delta\alpha, \alpha\rangle = \langle d^*d\alpha, \alpha\rangle + \langle dd^*\alpha, \alpha\rangle \\ &= \langle d\alpha, d\alpha\rangle + \langle d^*\alpha, d^*\alpha\rangle = |d\alpha|^2 + |d^*\alpha|^2 \geq 0. \end{aligned}$$

Since $|\alpha|^2 > 0$, it follows that $\lambda \geq 0$.

(d) Suppose $\alpha_1, \alpha_2 \in E^p(M)$ are eigenfunctions of Δ with eigenvalues $\lambda_1, \lambda_2 \in \mathbb{R}$. Since $\Delta^* = \Delta$,

$$\begin{aligned} \lambda_1\langle\alpha_1, \alpha_2\rangle &= \langle\lambda_1\alpha_1, \alpha_2\rangle = \langle\Delta\alpha_1, \alpha_2\rangle \\ &= \langle\alpha_1, \Delta\alpha_2\rangle = \langle\alpha_1, \lambda_2\alpha_2\rangle = \lambda_2\langle\alpha_1, \alpha_2\rangle. \end{aligned}$$

Thus, if $\lambda_1 \neq \lambda_2$, $\langle\alpha_1, \alpha_2\rangle = 0$, i.e. eigenspaces with different eigenvalues are orthogonal.

(b) Suppose not, i.e. there exists an orthonormal sequence $\alpha_1, \alpha_2, \dots \in E^p(M)$ of eigenfunctions of Δ with eigenvalue $\lambda \in \mathbb{R}$. Then,

$$\|\alpha_n\| = 1 \quad \text{and} \quad \|\Delta\alpha_n\| = \|\lambda\alpha_n\| = \lambda\|\alpha_n\| = \lambda.$$

By Theorem 6.6, the sequence $\{\alpha_n\}$ contains a Cauchy subsequence. However, this is impossible, since it consists of orthonormal elements.

(c) Suppose not, i.e. there exists a sequence of distinct eigenvalues λ_n of Δ that converges to some $\lambda \in \mathbb{R}$. By part (a), it can be assumed that $0 \leq \lambda_n \leq \lambda + 1$. Let $\alpha_n \in E^p(M)$ be a normal eigenfunction of Δ with eigenvalue λ_n . Then,

$$\|\alpha_n\| = 1 \quad \text{and} \quad \|\Delta\alpha_n\| = \|\lambda_n\alpha_n\| = \lambda_n\|\alpha_n\| \leq \lambda + 1.$$

By Theorem 6.6, the sequence $\{\alpha_n\}$ contains a Cauchy subsequence. However, this is impossible, since it consists of orthonormal elements by part (d).

(e) Let $(\mathcal{H}^p)^\perp$ be the orthogonal complement of $\mathcal{H}^p \equiv \ker \Delta_p$ in $E^p(M)$ and let

$$G: E^p(M) \longrightarrow (\mathcal{H}^p)^\perp$$

be the Green's operator for Δ as in Section 6.9. In particular, G is a bounded linear operator by Theorem 6.6 (or eq4 in Section 6.8),

$$G\Delta\alpha = \Delta G\alpha \quad \forall \alpha \in (\mathcal{H}^p)^\perp \quad \text{and} \quad G\alpha = 0 \quad \forall \alpha \in \mathcal{H}^p \equiv \ker \Delta_p.$$

Furthermore, by the proof of part (a) and Theorem 6.8,

$$\langle\langle \Delta\alpha, \alpha \rangle\rangle \geq 0 \quad \forall \alpha \in E^p(M) \quad \implies \quad \langle\langle \psi, G\psi \rangle\rangle \geq 0 \quad \forall \psi \in E^p(M). \quad (1)$$

Since G is bounded,

$$\eta \equiv \sup_{\varphi \in (\mathcal{H}^p)^\perp, \|\varphi\|=1} \|G\varphi\| < \infty.$$

Since G is nonzero on $(\mathcal{H}^p)^\perp$, $\eta > 0$. Furthermore,

$$\|G\varphi\| \leq \eta \|\varphi\| \quad \forall \varphi \in (\mathcal{H}^p)^\perp.$$

It will be shown that $1/\eta$ is an eigenvalue of Δ .

Let $\varphi_n \in (\mathcal{H}^p)^\perp$ be a sequence such that

$$\|\varphi_n\| = 1 \quad \text{and} \quad \lim_{n \rightarrow \infty} \|G\varphi_n\| = \eta.$$

Then,

$$\|G\varphi_n\| \leq \eta \|\varphi_n\| = \eta \quad \text{and} \quad \|\Delta(G\varphi_n)\| = \|\varphi_n\| = 1.$$

Thus, by Theorem 6.6, the sequence $\{G\varphi_n\}$ contains a Cauchy subsequence, which we still denote by $\{G\varphi_n\}$. Define

$$L: E^p(M) \longrightarrow \mathbb{R} \quad \text{by} \quad L(\beta) = \eta \cdot \lim_{n \rightarrow \infty} \langle\langle G\varphi_n, \beta \rangle\rangle \quad \forall \beta \in E^p(M).$$

Since

$$|\langle\langle G\varphi_n, \beta \rangle\rangle - \langle\langle G\varphi_m, \beta \rangle\rangle| = |\langle\langle G\varphi_n - G\varphi_m, \beta \rangle\rangle| \leq \|\beta\| \cdot \|G\varphi_n - G\varphi_m\|$$

and $\{G\varphi_n\}$ is Cauchy, the sequence $\langle\langle G\varphi_n, \beta \rangle\rangle$ is Cauchy in \mathbb{R} . Therefore, the limit above exists and thus L is a well-defined linear functional on $E^p(M)$. This functional is not zero. For, if m is sufficiently large,

$$\begin{aligned} \eta/2 \leq \|G\varphi_m\| \leq \eta \quad \text{and} \quad \|G\varphi_m - G\varphi_n\| \leq \eta/5 \quad \forall n \geq m \quad \implies \\ |\langle\langle G\varphi_n, G\varphi_m \rangle\rangle - \|G\varphi_m\|^2| = |\langle\langle G\varphi_n - G\varphi_m, G\varphi_m \rangle\rangle| \leq \|G\varphi_n - G\varphi_m\| \cdot \|G\varphi_m\| \leq (\eta/5) \cdot \eta = \eta^2/5 \\ \implies \quad L(G\varphi_m) = \eta \cdot \lim_{n \rightarrow \infty} \langle\langle G\varphi_n, G\varphi_m \rangle\rangle \geq \eta(\|G\varphi_m\|^2 - \eta^2/5) \geq \eta(\eta^2/4 - \eta^2/5) > 0. \end{aligned}$$

The linear functional L is bounded, since

$$|L(\beta)| = \eta \cdot \lim_{n \rightarrow \infty} |\langle G\varphi_n, \beta \rangle| \leq \eta \cdot \lim_{n \rightarrow \infty} \|G\varphi_n\| \cdot \|\beta\| \leq \eta \cdot \lim_{n \rightarrow \infty} \eta \|\varphi_n\| \cdot \|\beta\| = \eta^2 \cdot \|\beta\|.$$

We show below that

$$L((\Delta - 1/\eta)^* \beta) = L((\Delta - 1/\eta)\beta) = 0 = \langle 0, \beta \rangle \quad \forall \beta \in E^p(M). \quad (2)$$

Thus, L is a weak solution of the equation $(\Delta - 1/\eta)\omega = 0$. Since Δ is an elliptic second-order differential operator by Section 6.35, so is $\Delta - 1/\eta$. Thus, by the generalization of Theorem 6.6 stated in class on 4/22, there exists $\omega \in E^p(M)$ such that $L = L_\omega$, i.e.

$$L_\omega(\beta) \equiv \langle \omega, \beta \rangle = \eta \cdot \lim_{n \rightarrow \infty} \langle G\varphi_n, \beta \rangle.$$

In particular, $(\Delta - 1/\eta)\omega = 0$. Since $L \neq 0$, $\omega \neq 0$. Thus, $\omega \in E^p(M)$ is an eigenfunction of Δ with eigenvalue $1/\eta \in \mathbb{R}^+$.

Remark: If $\{\omega_n\}$ is a Cauchy sequence in an inner-product space A , $\omega \in A$, and

$$\lim_{n \rightarrow \infty} \langle \omega_n, \beta \rangle = \langle \omega, \beta \rangle \quad \forall \beta \in A, \quad (3)$$

then $\omega_n \rightarrow \omega$. Given $\epsilon > 0$, choose $m > 0$ so that $\|\omega_m - \omega_n\| < \epsilon$ for all $n \geq m$. Then,

$$\|\omega - \omega_m\|^2 \leq |\langle \omega - \omega_n, \omega - \omega_m \rangle| + |\langle \omega_n - \omega_m, \omega - \omega_m \rangle| \leq |\langle \omega - \omega_n, \omega - \omega_m \rangle| + \epsilon \|\omega - \omega_m\|.$$

By the above convergence assumption for $\beta = \omega - \omega_m$,

$$\lim_{n \rightarrow \infty} \langle \omega - \omega_n, \omega - \omega_m \rangle = 0 \quad \implies \quad \|\omega - \omega_m\|^2 \leq \epsilon \|\omega - \omega_m\| \quad \implies \quad \|\omega - \omega_m\| \leq \epsilon.$$

In our case, this implies that $\eta G\varphi_n \rightarrow \omega$. The assumption that $\{\omega_n\}$ is a Cauchy sequence is required and does not follow from (3). For example, let

$$A = \ell_2 \equiv \left\{ (x_1, x_2, \dots) \in \mathbb{R}^{\mathbb{Z}^+} : \sum_{i=1}^{\infty} |x_i|^2 < \infty \right\}, \quad \langle (x_i)_{i \in \mathbb{Z}^+}, (y_i)_{i \in \mathbb{Z}^+} \rangle = \sum_{i=1}^{\infty} x_i y_i,$$

and take $\omega_n = e_n \in \ell_2$ be the vector with the i -th coordinate 1 and the rest 0. Then,

$$\lim_{n \rightarrow \infty} \langle \omega_n, \beta \rangle = \lim_{n \rightarrow \infty} x_n = 0 = \langle 0, \beta \rangle \quad \forall \beta = (x_1, x_2, \dots) \in \ell_2,$$

but $\omega_n \not\rightarrow \omega = 0$ since $\|\omega_n - 0\| = 1$ for all n .

We now verify (2). Since

$$\begin{aligned} \|G^2\varphi_n - \eta^2\varphi_n\|^2 &= \|G^2\varphi_n\|^2 - 2\eta^2 \langle G^2\varphi_n, \varphi_n \rangle + \eta^4 \|\varphi_n\|^2 \\ &= \|G(G\varphi_n)\|^2 - 2\eta^2 \langle G^2\varphi_n, \varphi_n \rangle + \eta^4, \end{aligned}$$

it follows that

$$\begin{aligned} \|G^2\varphi_n - \eta^2\varphi_n\|^2 &\leq (\eta \|G\varphi_n\|)^2 - 2\eta^2 \langle G^2\varphi_n, \varphi_n \rangle + \eta^4 = \eta^2 (\|G\varphi_n\| - \eta)^2 \\ &\implies \lim_{n \rightarrow \infty} \|G^2\varphi_n - \eta^2\varphi_n\| = 0. \end{aligned}$$

On the other hand, by equation (1) above

$$\begin{aligned} \eta \|G\varphi_n - \eta\varphi_n\|^2 &\leq \eta \langle\langle G\varphi_n - \eta\varphi_n, G\varphi_n - \eta\varphi_n \rangle\rangle + \langle\langle G\varphi_n - \eta\varphi_n, G(G\varphi_n - \eta\varphi_n) \rangle\rangle \\ &= \langle\langle G\varphi_n - \eta\varphi_n, G^2\varphi_n - \eta^2\varphi_n \rangle\rangle \\ &\implies \lim_{n \rightarrow \infty} \|G\varphi_n - \eta\varphi_n\| = 0. \end{aligned}$$

It follows that for all $\beta \in E^p(M)$,

$$\begin{aligned} l((\Delta - 1/\eta)\beta) &= \eta \cdot \lim_{n \rightarrow \infty} \langle\langle G\varphi_n, (\Delta - 1/\eta)\beta \rangle\rangle = \lim_{n \rightarrow \infty} \eta \langle\langle (\Delta - 1/\eta)G\varphi_n, \beta \rangle\rangle \\ &= \lim_{n \rightarrow \infty} \langle\langle \eta\varphi_n - G\varphi_n, \beta \rangle\rangle = 0, \end{aligned}$$

since

$$|\langle\langle \eta\varphi_n - G\varphi_n, \beta \rangle\rangle| \leq \|\beta\| \cdot \|\eta\varphi_n - G\varphi_n\|.$$

(f) Suppose $\lambda \in \mathbb{R}^+$. Let \mathcal{H}_λ^p be the subspace of $E^p(M)$ spanned by all eigenfunctions of Δ with eigenvalues less than λ , including 0. Since G is bounded,

$$\eta \equiv \sup_{\varphi \in (\mathcal{H}_\lambda^p)^\perp, \|\varphi\|=1} \|G\varphi\| < \infty.$$

By (b) and (c) above, \mathcal{H}_λ^p is a finite-dimensional subspace of the infinite-dimensional vector space $E^p(M)$. Since G is injective on $(\mathcal{H}^p)^\perp$, G is nonzero on $(\mathcal{H}_\lambda^p)^\perp \subset (\mathcal{H}^p)^\perp$ and so $\eta > 0$. It is shown below Δ has an eigenfunction $\omega \in (\mathcal{H}_\lambda^p)^\perp$ with eigenvalue $1/\eta$. Since $\omega \notin \mathcal{H}_\lambda^p$, $1/\eta \geq \lambda$. This implies the claim.

Similarly to part (e), there exists a sequence $\varphi_n \in (\mathcal{H}_\lambda^p)^\perp$ such that

$$\|\varphi_n\| = 1, \quad \lim_{n \rightarrow \infty} \|G\varphi_n\| = \eta,$$

and the sequence $\{G\varphi_n\}$ is Cauchy. Define

$$L: E^p(M) \longrightarrow \mathbb{R} \quad \text{by} \quad L(\beta) = \eta \cdot \lim_{n \rightarrow \infty} \langle\langle G\varphi_n, \beta \rangle\rangle \quad \forall \beta \in E^p(M).$$

For exactly the same reasons as in part (e), L is a well-defined bounded linear functional such that

$$L((\Delta - 1/\eta)^*\beta) = \langle\langle 0, \beta \rangle\rangle \quad \forall \beta \in E^p(M),$$

i.e. L is a weak solution of the equation $(\Delta - 1/\eta)\omega = 0$. As in part (e), we conclude that there exists an eigenfunction $\omega \in E^p(M)$ of Δ with eigenvalue $1/\eta \in \mathbb{R}^+$ such that $L\omega = \eta \lim_{n \rightarrow \infty} L_{G\varphi_n}$. By *Remark* in part (e), this implies that $\eta G\varphi_n \rightarrow \omega$ and so $\omega \in (\mathcal{H}_\lambda^p)^\perp$.

(g) Let $\lambda_1 \leq \lambda_2 \leq \dots$ be the eigenvalues of Δ , including 0, listed with multiplicity. Let u_1, u_2, \dots be an orthonormal set of eigenfunctions of Δ for these eigenvalues. We will show that for every $\alpha \in E^p(M)$,

$$\lim_{n \rightarrow \infty} \left\| \alpha - \sum_{i=1}^n \langle\langle \alpha, u_i \rangle\rangle u_i \right\| = \lim_{\lambda \rightarrow \infty} \left\| \alpha - \sum_{\lambda_i < \lambda} \langle\langle \alpha, u_i \rangle\rangle u_i \right\| = 0.$$

The first equality follows from parts (b) and (c).

If $\lambda > 0$, the p -form

$$\alpha - \sum_{\lambda_i < \lambda} \langle \alpha, u_i \rangle u_i$$

is the orthogonal projection of α onto the subspace $(\mathcal{H}_\lambda^p)^\perp$; see part (f). In particular, it is an element of $(\mathcal{H}_\lambda^p)^\perp$ of norm less than $\|\alpha\|$. Since $(\mathcal{H}_\lambda^p)^\perp \subset (\mathcal{H}^p)^\perp$,

$$\begin{aligned} \alpha - \sum_{\lambda_i < \lambda} \langle \alpha, u_i \rangle u_i &= G\Delta\left(\alpha - \sum_{\lambda_i < \lambda} \langle \alpha, u_i \rangle u_i\right) = G\left(\Delta\alpha - \sum_{\lambda_i < \lambda} \langle \alpha, u_i \rangle \Delta u_i\right) \\ &= G\left(\Delta\alpha - \sum_{\lambda_i < \lambda} \langle \alpha, u_i \rangle \lambda_i u_i\right) = G\left(\Delta\alpha - \sum_{\lambda_i < \lambda} \langle \alpha, \lambda_i u_i \rangle u_i\right) \\ &= G\left(\Delta\alpha - \sum_{\lambda_i < \lambda} \langle \alpha, \Delta u_i \rangle u_i\right) = G\left(\Delta\alpha - \sum_{\lambda_i < \lambda} \langle \Delta\alpha, u_i \rangle u_i\right). \end{aligned}$$

Since this is an element of $(\mathcal{H}_\lambda^p)^\perp$, by part (f)

$$\begin{aligned} \left\| \alpha - \sum_{\lambda_i < \lambda} \langle \alpha, u_i \rangle u_i \right\| &= \left\| G\left(\Delta\alpha - \sum_{\lambda_i < \lambda} \langle \Delta\alpha, u_i \rangle u_i\right) \right\| \leq \frac{1}{\lambda} \left\| \Delta\alpha - \sum_{\lambda_i < \lambda} \langle \Delta\alpha, u_i \rangle u_i \right\| \\ &\leq \frac{1}{\lambda} \|\Delta\alpha\|. \end{aligned}$$

This implies the claim.

(h) With notation as in part (g), we will show that

$$\lim_{n \rightarrow \infty} \left\| \alpha - \sum_{i=1}^n \langle \alpha, u_i \rangle u_i \right\|_\infty = \lim_{\lambda \rightarrow \infty} \left\| \alpha - \sum_{\lambda_i < \lambda} \langle \alpha, u_i \rangle u_i \right\|_\infty = 0$$

for every $\alpha \in E^p(M)$. By the Sobolev inequality (6.22-(1)), the Fundamental Inequality (6.29-(1)), ellipticity of Δ , and the compactness of M , there exist $C \in \mathbb{R}^+$ and $k \in \mathbb{Z}^+$ such that

$$\|\beta\|_\infty \leq C \sum_{m=0}^{m=k} \|\Delta^m \beta\| \quad \forall \beta \in E^p(M).$$

Thus, by the proof of part (g),

$$\begin{aligned} \left\| \alpha - \sum_{\lambda_i < \lambda} \langle \alpha, u_i \rangle u_i \right\|_\infty &\leq C \sum_{m=0}^{m=k} \left\| \Delta^m \left(\alpha - \sum_{\lambda_i < \lambda} \langle \alpha, u_i \rangle u_i \right) \right\| = C \sum_{m=0}^{m=k} \left\| \Delta^m \alpha - \sum_{\lambda_i < \lambda} \langle \Delta^m \alpha, u_i \rangle u_i \right\| \\ &\leq C \sum_{m=0}^{m=k} \frac{1}{\lambda} \|\Delta^{m+1} \alpha\| = \frac{1}{\lambda} \left(C \sum_{m=0}^{m=k} \|\Delta^{m+1} \alpha\| \right). \end{aligned}$$

This implies the claim.

Problem 5 (15pts)

Suppose M and N are smooth compact Riemannian manifolds. A differential form γ on $M \times N$ is called *decomposable* if

$$\gamma = \pi_M^* \alpha \wedge \pi_N^* \beta \quad \text{for some } \alpha \in E^*(M), \beta \in E^*(N).$$

(a) Show that

$$\Delta_{M \times N}(\pi_M^* \alpha \wedge \pi_N^* \beta) = \pi_M^* \Delta_M \alpha \wedge \pi_N^* \beta + \pi_M^* \alpha \wedge \pi_N^* \Delta_N \beta \quad \forall \alpha \in E^*(M), \beta \in E^*(N).$$

(b) Show that the \mathbb{R} -span of the decomposable forms on $M \times N$ is L^2 -dense in $E^*(M \times N)$.

(c) Conclude that

$$\mathcal{H}^*(M \times N) \approx \mathcal{H}^*(M) \otimes \mathcal{H}^*(N), \quad \pi_M^* \alpha \wedge \pi_N^* \beta \longleftrightarrow \alpha \otimes \beta.$$

(d) Conclude that

$$H_{\text{deR}}^p(M \times N) \approx \bigoplus_{q+r=p} H_{\text{deR}}^q(M) \otimes H_{\text{deR}}^r(N), \quad \pi_M^* \alpha \wedge \pi_N^* \beta \longleftrightarrow \alpha \otimes \beta.$$

This is the Kunnetth Formula for de Rham cohomology of compact manifolds.

(a) If X is a smooth manifold of dimension k ,

$$\Delta = dd^* + d^*d \quad \text{and} \quad d^* \alpha = (-1)^{k(p+1)+1} * d * \alpha \quad \forall \alpha \in E^p(X).$$

In the given case, M and N may not oriented, but it is sufficient to check the identity on $U \times V$ for small open subsets U and V of M and N . Let m and n be the dimensions of M and N and suppose $\alpha \in E^p(M)$ and $\beta \in E^q(N)$. On U and V , we can choose orientations, which induce an orientation on $U \times V$. With respect to these orientation,

$$*(\pi_M^* \alpha \wedge \pi_N^* \beta) = (-1)^{(m-p)q} \pi_M^* (*\alpha) \wedge \pi_N^* (*\beta).$$

Since d commutes with pull-backs, it follows that

$$\begin{aligned} d^*(\pi_M^* \alpha \wedge \pi_N^* \beta) &= (-1)^{(m+n)(p+q+1)+1} * d * (\pi_M^* \alpha \wedge \pi_N^* \beta) \\ &= (-1)^{(m+n)(p+q+1)+1} (-1)^{(m-p)q} * d (\pi_M^* (*\alpha) \wedge \pi_N^* (*\beta)) \\ &= (-1)^{(m+n)(p+q+1)+1+(m-p)q} * (\pi_M^* (d*\alpha) \wedge \pi_N^* (*\beta) + (-1)^{m-p} \pi_M^* (*\alpha) \wedge \pi_N^* (d*\beta)) \\ &= (-1)^{(m+n)(p+q+1)+1+(m-p)q} \left((-1)^{(p-1)(n-q)} (-1)^{q(n-q)} \pi_M^* (*d*\alpha) \wedge \pi_N^* \beta \right. \\ &\quad \left. + (-1)^{m-p} (-1)^{p(n-q+1)} (-1)^{p(m-p)} \pi_M^* \alpha \wedge \pi_N^* (*d*\beta) \right) \\ &= (-1)^{m(p+1)+1} \pi_M^* (*d*\alpha) \wedge \pi_N^* \beta + (-1)^{n(q+1)+1+p} \pi_M^* \alpha \wedge \pi_N^* (*d*\beta) \\ &= \pi_M^* (d^* \alpha) \wedge \pi_N^* \beta + (-1)^p \pi_M^* \alpha \wedge \pi_N^* (d^* \beta). \end{aligned}$$

Thus,

$$\begin{aligned} dd^*(\pi_M^* \alpha \wedge \pi_N^* \beta) &= d(\pi_M^* (d^* \alpha) \wedge \pi_N^* \beta + (-1)^p \pi_M^* \alpha \wedge \pi_N^* (d^* \beta)) \\ &= \pi_M^* (dd^* \alpha) \wedge \pi_N^* \beta + (-1)^{p-1} \pi_M^* (d^* \alpha) \wedge \pi_N^* (d\beta) + (-1)^p \pi_M^* d\alpha \wedge \pi_N^* (d^* \beta) + \pi_M^* \alpha \wedge \pi_N^* (dd^* \beta). \end{aligned}$$

Similarly,

$$\begin{aligned} d^*d(\pi_M^*\alpha \wedge \pi_N^*\beta) &= d^*(\pi_M^*(d\alpha) \wedge \pi_N^*\beta + (-1)^p \pi_M^*\alpha \wedge \pi_N^*(d\beta)) \\ &= \pi_M^*(d^*d\alpha) \wedge \pi_N^*\beta + (-1)^{p+1} \pi_M^*(d\alpha) \wedge \pi_N^*(d^*\beta) + (-1)^p \pi_M^*(d^*\alpha) \wedge \pi_N^*(d\beta) + \pi_M^*\alpha \wedge \pi_N^*(d^*d\beta). \end{aligned}$$

From the two expressions, we obtain

$$\begin{aligned} \Delta_{M \times N}(\pi_M^*\alpha \wedge \pi_N^*\beta) &= \pi_M^*(dd^*\alpha) \wedge \pi_N^*\beta + \pi_M^*\alpha \wedge \pi_N^*(dd^*\beta) + \pi_M^*(d^*d\alpha) \wedge \pi_N^*\beta + \pi_M^*\alpha \wedge \pi_N^*(d^*d\beta) \\ &= \pi_M^*\Delta_M\alpha \wedge \pi_N^*\beta + \pi_M^*\alpha \wedge \pi_N^*\Delta_N\beta, \end{aligned}$$

as claimed.

(b) Let $\{(U_{M;i}, \varphi_{M;i}, \psi_{M;i})\}$ and $\{(U_{N;j}, \varphi_{N;j}, \psi_{N;j})\}$ be finite collections such that

- $\{U_{M;i}\}$ and $\{U_{N;j}\}$ are open covers of M and N , respectively;
- $\varphi_{M;i}: U_{M;i} \rightarrow W_{M;i} \subset \mathbb{R}^m$ and $\varphi_{N;j}: U_{N;j} \rightarrow W_{N;j} \subset \mathbb{R}^n$ are measure-preserving charts;
- $\psi_{M;i}: TM|_{U_{M;i}} \rightarrow W_{M;i} \times \mathbb{R}^m$ and $\psi_{N;j}: TN|_{U_{N;j}} \rightarrow W_{N;j} \times \mathbb{R}^n$ are bundle isometries covering $\varphi_{M;i}$ and $\varphi_{N;j}$, respectively.

Since $M \times N$ is compact, it is sufficient to show that every $\gamma \in E^*(M \times N)$ such that $\text{supp } \gamma \subset U_{M;i} \times U_{N;j}$ for some i, j lies in the closure of the span of decomposable forms. Via the trivializations induced by $\psi_{M;i}$ and $\psi_{N;j}$ on $\Lambda^*(T^*M)$ and $\Lambda^*(T^*N)$, such a form γ corresponds to a smooth compactly supported function on $\mathbb{R}^m \times \mathbb{R}^n$ with values in \mathbb{R}^p for some p . It is sufficient to show that every component function $h = h(x, y)$ can be approximated by a linear combination of functions of the form $f_k g_k$, where $f_k = f_k(x)$ and $g_k = g_k(y)$ are compactly supported functions on \mathbb{R}^m and \mathbb{R}^n , respectively.

It can be assumed that $m, n \geq 1$ (otherwise, there is nothing to prove). Let h be as above and $\epsilon > 0$. Choose $R > 0$ so that $h(x, y) = 0$ if $|x_i| > R$ or $|y_j| > R$ for *any* of the components x_i of x or y_j of y (so h is supported inside of the cube $[-R, R]^{m+n}$). Since $[-R, R]^{m+n}$ is compact, there exists $\delta > 0$ such that

$$|h(x, y) - h(x', y')|^2 < \frac{\epsilon}{4(2R)^{m+n}} \quad \text{if} \quad |x_i - x'_i|, |y_j - y'_j| \leq \delta \quad \forall i, j.$$

It can be assumed that δ divides R (since δ can always be made smaller). Let $\{B_k\}$ be a cover of $[-R, R]^{m+n}$ by some $N > 0$ closed cubes with side δ so that $B_k \cap B_{k'}$ is either empty or consists of a face of B_k if $k \neq k'$ (so $\{B_k\}$ breaks $[-R, R]^{m+n}$ into N small cubes). Pick a point $(x_k, y_k) \in B_k$. Let h_k be the function which equals $h(x_k, y_k)$ on B_k and 0 everywhere else. By our assumption on δ ,

$$\begin{aligned} \left\| h - \sum_{k=1}^{k=N} h_k \right\|^2 &= \sum_{k=1}^{k=N} \int_{B_k} |h(x, y) - h(x_k, y_k)|^2 < \frac{\epsilon}{4(2R)^{m+n}} \sum_{k=1}^{k=N} \int_{B_k} 1 \\ &= \frac{\epsilon}{4(2R)^{m+n}} \sum_{k=1}^{k=N} \int_{[-R, R]^{m+n}} 1 = \frac{\epsilon}{4}. \end{aligned}$$

Let $\delta' \in (0, \delta)$ be such that

$$\max_k |h(x_k, y_k)|^2 \cdot (\delta^{m+n} - \delta'^{m+n}) < \frac{\epsilon}{4N}.$$

For each k , $B_k = B_{m;k} \times B_{n;k}$ for some cubes $B_{m;k} \subset \mathbb{R}^m$ and $B_{n;k} \subset \mathbb{R}^n$ of side δ . Let $B'_{m;k} \subset \text{Int } B_{m;k}$ and $B'_{n;k} \subset \text{Int } B_{n;k}$ be closed cubes with side δ' . For each k , choose smooth functions

$$f_k: \mathbb{R}^m \longrightarrow [0, 1] \quad \text{and} \quad g'_k: \mathbb{R}^n \longrightarrow [0, 1] \quad \text{s.t.} \\ \text{supp } f_k \subset B_{m;k}, \quad \text{supp } g'_k \subset B_{n;k}, \quad f_k|_{B'_{m;k}} \equiv 1, \quad g'_k|_{B'_{n;k}} \equiv 1.$$

Let $g_k = h(x_k, y_k)g'_k$. Then, for every k

$$\left\| h_k - f_k g_k \right\|^2 = \int_{B_k - B'_{m;k} \times B'_{n;k}} |h(x_k, y_k) - f_k g_k|^2 \leq |h(x_k, y_k)|^2 \cdot (\delta^{m+n} - \delta'^{m+n}) < \frac{\epsilon}{4N}.$$

Putting this all together, we obtain

$$\left\| h - \sum_{k=1}^{k=N} f_k g_k \right\|^2 \leq 2 \left(\left\| h - \sum_{k=1}^{k=N} h_k \right\|^2 + \sum_{k=1}^{k=N} \left\| h_k - f_k g_k \right\|^2 \right) < 2 \left(\frac{\epsilon}{4} + \frac{\epsilon}{4N} \cdot N \right) = \epsilon,$$

so h is in the closure of the span of decomposable elements $f_k g_k$.

Remark: The argument suggested in Griffiths&Harris, Lemma on p104, is wrong. If A is a subspace of a Hilbert space H (like L^2 -forms), then $\bar{A} = H$ if and only if for every $h \in H - 0$ there exists $f \in A$ such that $\langle f, h \rangle \neq 0$. The *only if* part is immediate and does not depend on the completeness of H (if $h \in H - 0$ and $\langle f, h \rangle = 0$ for all $f \in A$, then $\|h - f\| \geq \|h\|$ for every $f \in A$ and so $h \notin \bar{A}$). On the other hand, $H = \bar{A} \oplus \bar{A}^\perp$ because H is a Hilbert space and $\bar{A} \subset H$ is closed; thus, if $\bar{A} \neq H$, then there exists $h \in H - 0$ such that $\langle f, h \rangle = 0$ for all $f \in A$. This last implication does not need to hold if H is an inner-product space which is not complete. For example, let

$$H = C^\infty(I; \mathbb{R}), \quad A = \left\{ h \in H : \int_0^{1/2} h dx = 0 \right\},$$

where $I = [0, 1]$ and H has the L^2 -norm. Since

$$H \longrightarrow \mathbb{R}, \quad h \longrightarrow \int_0^{1/2} h dx,$$

is a bounded linear functional on H (L^1 -norm is bounded by L^2 -norm), $\bar{A} = A \neq H$. On the other hand, for every $h \in H - 0$, there exists $f \in A$ such that $\langle f, h \rangle \neq 0$. If $h(x) \neq 0$ for some $x \in [1/2, 1]$, such an f can be constructed using a cut-off function supported on a small neighborhood of some $x_0 \in (1/2, 1)$. Otherwise, we can assume that there exists $x_0 \in (0, 1/2)$ such that $h(x_0) > 0$ (after possibly replacing h by $-h$) and $h'(x_0) < 0$ (because $h(1/2) = 0$). Thus, there exists $\delta > 0$ such that

$$(x_0 - \delta, x_0 + \delta) \subset (0, 1/2) \quad \text{and} \quad h(x) > h(x_0) \quad \forall x \in (x_0 - \delta, x_0), \quad h(x) < h(x_0) \quad \forall x \in (x_0, x_0 + \delta). \quad (4)$$

Let $f \in C^\infty(\mathbb{R}; \mathbb{R})$ be any nonzero function such that

$$\text{supp } f \subset (x_0 - \delta, x_0 + \delta) \quad \text{and} \quad f(x_0 + y) = -f(x_0 - y) \quad \forall y \in \mathbb{R}, \quad f(x) \leq 0 \quad \forall x \in (x_0, x_0 + \delta). \quad (5)$$

Thus, $f|_I \in A$ and

$$\langle f|_I, h \rangle = \int_{x_0 - \delta}^{x_0} f \cdot (h - h(x_0)) dx + \int_{x_0}^{x_0 + \delta} f \cdot (h - h(x_0)) dx + h(x_0) \int_0^1 f dx > 0,$$

because the integrands in the first two integrals are non-negative and positive somewhere by (4) and (5) and $f \in A$. A quicker way to see that the orthogonal complement of A in H is zero is to pass to $L^2(I; \mathbb{R}) \supset H$. Since

$$L^2(I; \mathbb{R}) \longrightarrow \mathbb{R}, \quad h \longrightarrow \int_0^{1/2} h dx,$$

is a well-defined bounded linear surjective functional, the orthogonal complement of its kernel is one-dimensional (the kernel is the closure of A in $L^2(I; \mathbb{R})$). The orthogonal complement of A in $L^2(I; \mathbb{R})$ thus consists of the functions $h: I \rightarrow \mathbb{R}$ that are constant on $[0, 1/2]$ and vanish on $(1/2, 1]$ (because these functions are indeed orthogonal to A). Since the only one of these functions that lies in H is the zero function, the orthogonal complement of A in H is zero.

(c) Let $\lambda_1 \leq \lambda_2 \leq \dots$ and $\tau_1 \leq \tau_2 \leq \dots$ be the eigenvalues of Δ_M and Δ_N , including zero and listed with multiplicity. Let

$$\alpha_1, \alpha_2, \dots \in E^*(M) \quad \text{and} \quad \beta_1, \beta_2, \dots \in E^*(N)$$

be orthonormal eigenfunctions for these eigenvalues. By part (g) of Problem 4, their linear spans are L^2 -dense in $E^*(M)$ and in $E^*(N)$. Thus, the linear span of the vectors $\pi_M^* \alpha_i \wedge \pi_N^* \beta_j$ is dense in the span of the decomposable elements of $E^*(M \times N)$. Since this span is L^2 -dense in $E^*(M \times N)$ by part (b), the linear span of the vectors $\pi_M^* \alpha_i \wedge \pi_N^* \beta_j$ is L^2 -dense in $E^*(M \times N)$. On the other hand, by part (a),

$$\begin{aligned} \Delta_{M \times N}(\pi_M^* \alpha_i \wedge \pi_N^* \beta_j) &= \pi_M^*(\Delta_M \alpha_i) \wedge \pi_N^* \beta_j + \pi_M^* \alpha_i \wedge \pi_N^*(\Delta_N \beta_j) \\ &= \pi_M^*(\lambda_i \alpha_i) \wedge \pi_N^* \beta_j + \pi_M^* \alpha_i \wedge \pi_N^*(\tau_j \beta_j) \\ &= (\lambda_i + \tau_j) \cdot (\pi_M^* \alpha_i \wedge \pi_N^* \beta_j), \end{aligned}$$

i.e. $\pi_M^* \alpha_i \wedge \pi_N^* \beta_j$ is an eigenfunction for $\Delta_{M \times N}$ with eigenvalue $\lambda_i + \tau_j$. Since the sequences

$$0 \leq \lambda_1 \leq \lambda_2 \leq \dots \quad \text{and} \quad 0 \leq \tau_1 \leq \tau_2 \leq \dots$$

have no limit points by (b) and (c) of Problem 4, neither does the set $\{\lambda_i + \tau_j : i, j \geq 1\}$. Since the linear span of the vectors $\pi_M^* \alpha_i \wedge \pi_N^* \beta_j$ is L^2 -dense in $E^*(M \times N)$, it follows that $\Delta_{M \times N}$ has no other eigenvalues and all its eigenvectors are linear combinations of the forms $\pi_M^* \alpha_i \wedge \pi_N^* \beta_j$ with the same value of $\lambda_i + \tau_j$. Since $\lambda_i, \tau_j \geq 0$, the zero eigenspace of $\Delta_{M \times N}$ is thus given by

$$\mathcal{H}_{M \times N}^* = \text{Span}(\{\pi_M^* \alpha \wedge \pi_N^* \beta : \alpha \in \mathcal{H}_M^*, \beta \in \mathcal{H}_N^*\}) \approx \mathcal{H}_M^* \otimes \mathcal{H}_N^*.$$

(d) The diagram of graded vector-space homomorphisms¹

$$\begin{array}{ccc} \mathcal{H}_M^* \otimes \mathcal{H}_N^* & \longrightarrow & H_{\text{deR}}^*(M) \otimes H_{\text{deR}}^*(N) & \xrightarrow{\alpha \otimes \beta} & [\alpha] \otimes [\beta] \\ \downarrow & & \downarrow & & \downarrow \\ \mathcal{H}_{M \times N}^* & \longrightarrow & H_{\text{deR}}^*(M \times N) & \xrightarrow{\pi_M^* \alpha \wedge \pi_N^* \beta} & [\pi_M^* \alpha \wedge \pi_N^* \beta] \end{array}$$

commutes. By part (c), the left arrow in the diagram is an isomorphism. By Theorem 6.11, the horizontal arrows are isomorphisms. Thus, so is the right arrow. Restricting to the p -th level, we obtain the desired statement.

¹these are actually algebra homomorphisms with respect to \wedge